```
In[1]:= (*  Example from Slide 3 of Lecture 11 *)

        Needs["Statistics`NormalDistribution`"]

        ndist = NormalDistribution[0, 1]
        CDF[ndist, -.25]
```

```
Out[2]= NormalDistribution[0, 1]
```

```
Out[3]= 0.401294
```

```
In[9]:= d1 = (Log[36 / 40] + ((.05 + (.5 ((.5)^2))) .25)) / (.5 (Sqrt[.25]))
        d2 = d1 - (.5 (Sqrt[.25]))
```

```
Out[9]= -0.246442
```

```
Out[10]= -0.496442
```

```
In[17]:= S = 36
         X = 40
         C1 = (S * CDF[ndist, d1]) - ((X * Exp[-(.05) * .25]) * CDF[ndist, d2])
```

```
Out[17]= 36
```

```
Out[18]= 40
```

```
Out[19]= 2.2584
```